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# A Critical Assessment of Methods for the Intrinsic Analysis of Liquid Interfaces: 2. Density Profiles

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Title Running Head: Intrinsic Analysis of Liquid Interfaces

## Abstract

Substantial improvements in the molecular level understanding of fluid interfaces have recently been achieved by recognizing the importance of detecting the *intrinsic* surface

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3 of the coexisting condensed phases in computer simulations (i.e., after the removal of  
4 corrugations caused by capillary waves), and by developing several methods for  
5 identifying the molecules that are indeed located at the boundary of the two phases. In  
6 our previous paper [*J. Phys. Chem. C*, **2010**, *114*, 11169] we critically compared those  
7 methods in terms of reliability, robustness and computation speed. Once the intrinsic  
8 surface of a given phase is detected, various profiles, such as the density profiles of the  
9 components, can be calculated *relative to this intrinsic surface* rather than to the  
10 macroscopically planar Gibbs dividing surface. As a continuation of our previous study,  
11 here we present a detailed and critical comparison of various methods that can be used  
12 to calculate intrinsic density profiles once the full set of truly interfacial molecules has  
13 been identified. Two of the methods – the Fourier function and the Voronoi tessellation  
14 – are already described in the literature, two other methods – the covering surface and  
15 the triangular interpolation – are newly proposed algorithms, while one of them – the  
16 modified GIP method – is an improvement over an existing procedure. The different  
17 methods are again compared in terms of accuracy and computational cost. Based on this  
18 comparison we propose a fast and accurate protocol to be routinely used for intrinsic  
19 surface analyses in computer simulations.  
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45 *Key words:* Water/organic interfaces, Intrinsic profiles, Statistical Mechanics, Molecular  
46 Simulation.  
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## 50 **1. Introduction**

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52 Gas-liquid and liquid-liquid interfaces are the subject of significant interest from the  
53 scientific community, playing an important role in several chemical, physical, biological and  
54 environmental processes [1,2]. Recent advances in cutting-edge experimental techniques [1,3]  
55 and computational methods [2] have dramatically enhanced our fundamental knowledge of the  
56 molecular-level structure and properties of liquid interfaces. The analysis of liquid interfaces,  
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3 however, is complicated by their inherent roughness, i.e., the surface of a given fluid is  
4 corrugated by thermal fluctuations, or capillary waves [4,5]. This means that when the average  
5 profile of a given property is computed based on a fixed reference frame (we will call this the  
6 “global” profile), it will be smoothed by the instantaneous fluctuations of the position of the  
7 interface itself. So, contrary to the case of solid-fluid systems, in fluid-fluid interfaces one must  
8 develop a procedure to decouple the capillary wave corrugations from the averaging procedure  
9 in order to reveal the underlying structure of each phase (thus obtaining an “intrinsic” profile).

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12 The most obvious property to examine when studying interfacial systems is density. The  
13 global density profile is based on the average cross-section of the system, according to:

$$\rho_G(z) = \left\langle \frac{1}{A_0} \sum_{i=1}^N \delta(z - z_i) \right\rangle, \quad (1)$$

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31 where  $N$  is the number of molecules,  $z_i$  is their coordinate along the axis perpendicular to the  
32 interface, and  $A_0$  is the nominal cross-sectional area. The intrinsic profile, on the other hand, is  
33 based on a local reference frame and is given by:

$$\rho_I(z) = \left\langle \frac{1}{A_0} \sum_{i=1}^N \delta(z - z_i + \xi(x_i, y_i)) \right\rangle, \quad (2)$$

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where  $\xi$  is the instantaneous position of the surface, and  $x_i$  and  $y_i$  are the molecular coordinates  
in the plane parallel to the interface. It is immediately apparent from equation (2) that to  
compute the intrinsic profile one must determine the instantaneous position of the interface at  
each cross-sectional point. Although an alternative procedure has recently been proposed [6], in  
the majority of methods designed to compute intrinsic profiles [7-11]  $\xi$  is calculated by first  
identifying a set of sites that belong to the interfacial layer and then approximating the surface  
by a (continuous or discrete) function running through the centers of those sites.

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3 In a previous paper [12], we have compared in detail the available methods for  
4 determining the true set of interfacial molecules for a liquid-liquid interface, using the  
5 water/CCl<sub>4</sub> interface as a prototype system. Four algorithms were tested: i) the Intrinsic  
6 Sampling Method (ISM) [8,13-17]; ii) the Grid-Based Intrinsic Profile (GIP) method [9,18]; iii)  
7 the Identification of Truly Interfacial Molecules (ITIM) procedure [19,20]; and iv) the Surface  
8 Layer Identification (SLI) method [11]. We have demonstrated that in order to obtain a realistic  
9 description of the surface layers, each method requires an adjustable control parameter, and this  
10 led to the development of an improved version of the SLI protocol (which we have called SLIx)  
11 [12]. Consistent results between different methods were obtained using the optimal values of the  
12 respective control parameters. The ISM provided a very accurate and self-consistent description  
13 of the surface, but at the cost of a much larger computational effort, which may prevent its  
14 application in more complex systems. Conversely, the GIP method was by far the fastest  
15 algorithm of all but showed some limitations that jeopardize its accuracy in identifying the true  
16 set of interfacial molecules. The ITIM emerged as the method of choice for routine detections of  
17 the intrinsic surface sites, combining good accuracy with a fast computational procedure that  
18 can be applied to both liquid-liquid and liquid-vapor interfaces.

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Once the positions of all the interfacial molecules have been determined, the next step  
for computing the intrinsic profile is to define a mathematical function  $\zeta(x,y)$  for all possible  
values of  $x$  and  $y$ . In other words, given the value of  $\zeta$  at a certain set of points (the positions of  
the interfacial molecules), one must find a way to estimate it at other points on the  $(x,y)$  plane.  
Naturally, many alternative ways to achieve this may be devised [8-11]. In the present paper, we  
critically compare several methods for calculating intrinsic profiles given a certain surface site  
distribution and assess whether or not these methods yield intrinsic profiles that are consistent  
with each other. Our analysis has led to the improvement of some of these methods, and to the  
development of a new method for calculating intrinsic profiles that yields accurate results with  
minimal computational effort. It is important to emphasize, however, that alternative procedures  
exist for computing intrinsic density profiles which do not require the definition of a set of  
surface sites [6], but these are outside the scope of the present study. The paper is organized as

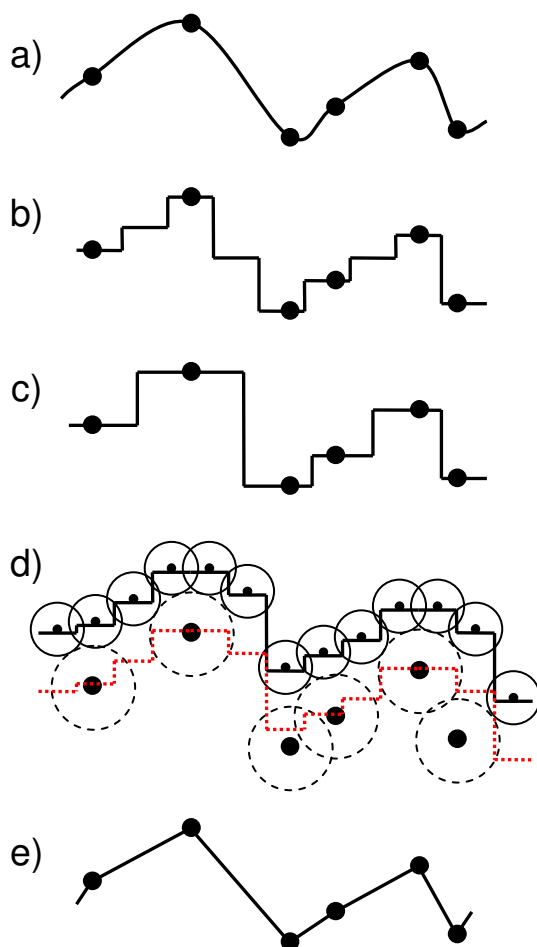
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3 follows: in the next section we present details of our molecular dynamics (MD) simulations of  
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5 the water/carbon tetrachloride interface; in sections 3.1 to 3.5 we describe and present results for  
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7 the different methods studied, which are then compared in section 3.6; finally, our main  
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9 conclusions are summarized in section 4.  
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## 12 13 14 **2. Simulation Details**

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16 Molecular dynamics simulations of the water/CCl<sub>4</sub> liquid-liquid interface were carried  
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18 out using the GROMACS simulation package [21] on the canonical (*N,V,T*) ensemble. The  
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20 system was composed of 4000 water and 2000 CCl<sub>4</sub> molecules, and was started from a  
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22 configuration generated in a previous study [20]. The dimensions of the simulation box in the *x*,  
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24 *y* and *z* directions were, respectively, 5.0, 5.0 and 17.9 nm, and periodic boundary conditions  
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26 were applied in all Cartesian directions. The temperature of the system was kept constant at  
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28 298 K by means of the Berendsen thermostat [22]. Water molecules were described by the rigid,  
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30 four-site TIP4P model [23], with the geometry constrained using the SETTLE [24] algorithm.  
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32 Carbon tetrachloride was described by the rigid five-site model of McDonald et al. [25], with  
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34 the geometry held fixed by applying the SHAKE [26] algorithm. Thus, the total potential energy  
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36 of the system was calculated as the sum of all pairwise interaction energies, including both  
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38 Lennard-Jones and Coulomb electrostatic terms. All interactions were truncated to zero beyond  
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40 the molecule center-based cut-off distance of 14.0 Å, with the long range-part of the Coulomb  
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42 interactions accounted for using the Particle Mesh Ewald (PME) method [27]. The equations of  
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44 motion were integrated in time steps of 2 fs, and the system was equilibrated for a period of 1 ns.  
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46 Subsequently, 2000 sample configurations separated from each other by 0.5 ps were saved for  
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48 the analyses, and all results were averaged over these configurations. In order to avoid possible  
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50 drifts, the sampled configurations were translated along the interface normal axis *z* in such a  
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52 way that the position of the center-of-mass of the organic phase was moved to the origin of the  
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54 coordinate axes.  
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## **3. Results and Discussion**

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3 In order to compare the different methods for approximating  $\zeta(x,y)$ , given a certain set  
4 of surface site positions, one must apply them to the same surface site distribution. Therefore,  
5 except where explicitly noted, all density profiles were computed based on surface site  
6 distributions for both components determined using the ITIM procedure [19,20], with probe  
7 sphere radii ( $R_p$ ) of 0.125 nm for water and 0.2 nm for  $\text{CCl}_4$ . These radii were previously shown  
8 to yield the optimal description of each of those surfaces, yielding dimensionless surface layer  
9 densities (defined as  $n_s = N_s \sigma^2 / L_x^2$ , where  $N_s$  is the number of surface molecules,  $\sigma$  is a  
10 characteristic site diameter, and  $L_x$  is the simulation box length in the directions parallel to the  
11 interfacial plane) of 1.13 for water and 0.65 for  $\text{CCl}_4$  [12]. Two types of density profiles were  
12 compared for each method: i) “opposing” profiles, i.e., water density relative to the position of  
13 the organic interface ( $\rho_{wo}$ ) and  $\text{CCl}_4$  density relative to the water interface ( $\rho_{ow}$ ); ii) “self”  
14 profiles, i.e., water density relative to the position of the water interface ( $\rho_{ww}$ ) and  $\text{CCl}_4$  density  
15 relative to the  $\text{CCl}_4$  interface ( $\rho_{oo}$ ). For all profiles, the origin is located at the center of the  
16 simulation box. In all cases, we discuss density profiles for the leftmost interface of the system,  
17 but the results are equivalent when the rightmost interface is considered. In the following  
18 sections, we describe each method in detail and analyze the resulting density profiles. Figure 1  
19 shows a schematic representation of each of the methods studied.  
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**Figure 1** – Schematic one-dimensional representation of each of the methods used to calculate intrinsic profiles based on the same set of surface site positions. The surface sites are represented by black circles and the full line represents the corresponding approximation to the function  $\zeta(x,y)$  for: a) Fourier function; b) modified GIP method; c) Voronoi tessellation; d) covering surface; e) triangular interpolation. In panel d, the dashed circles represent the exclusion spheres of the surface sites, the small open circles are the probe spheres used in the ITIM method, and the red dotted line is the surface function shifted downward by a constant value (see Section 3.4 for details).

### 3.1 The Fourier function method

Perhaps the most natural method for approximating  $\zeta(x,y)$  is to fit an analytical function that passes through the positions of all surface sites (see Figure 1a). This is the idea behind the



ISM method, originally developed by Chacón and Tarazona [8]. The intrinsic interface is defined as the minimal area surface that goes through all the atomic sites located at the interface. A smooth mathematical function passing through the coordinates of the surface sites,  $(\mathbf{R}_i, z_i) = (x_i, y_i, z_i)$ , is constructed in terms of a sum of Fourier components:

$$\xi(\mathbf{R}, q_m) = \sum_{0 \leq |\mathbf{q}| \leq q_m} \hat{\xi}_{\mathbf{q}} e^{i\mathbf{q} \cdot \mathbf{R}} = \sum_{\mu^2 + \nu^2 \leq n_M^2} a_{\mu\nu} f_{\mu}(x) f_{\nu}(y), \quad (3)$$

where  $\mathbf{q}$  is the wavevector, with maximum wavevector cutoff  $q_m$ . The second expression is a more useful representation in terms of sines and cosines, with  $f_0(x) = 0$ ,  $f_{\mu}(x) = \cos(2\pi\mu x/L_x)$ , and  $f_{-\mu}(x) = \sin(2\pi\mu x/L_x)$  for integer values of  $\mu > 0$ , where  $a_{\mu\nu}$  are real coefficients with indices running from  $-n_M$  to  $n_M$ . The value of  $n_M$  is set to  $\approx L_x/\sigma$ , such that all possible wavevectors down to atomic resolution are used. As characteristic site diameters, we take the Lennard-Jones diameters of the water oxygen and of the  $\text{CCl}_4$  carbon. The intrinsic surface is obtained, subject to the minimal area requirement, by minimizing the function [16]:

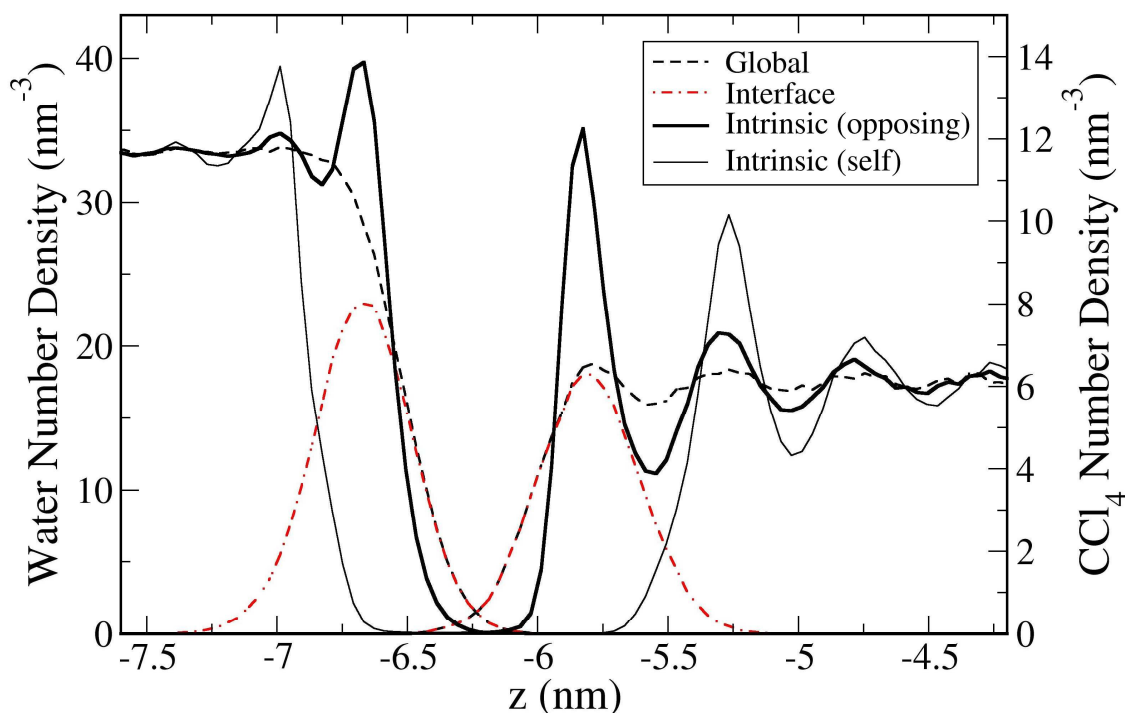
$$W = \frac{1}{2} \sum_{i=1}^{N_S} (z_i - \xi(\mathbf{R}_i))^2 + \frac{\phi L_x^2}{2} \sum_{|\mathbf{q}| \leq q_m} q^2 |\hat{\xi}_{\mathbf{q}}|^2, \quad (4)$$

where  $N_S$  is the total number of surface sites, and  $\phi$  is a parameter that sets a maximum threshold distance between the surface function and the coordinates of the surface sites (we use  $\phi = 10^{-8}$  as suggested by the authors [16]). Combining equations (3) and (4), we obtain a set of linear equations with respect to the coefficients  $a_{\mu\nu}$ :

$$\sum_{\mu'\nu'} \left[ \sum_{i=1}^{N_S} f_{\mu'}(x_i) f_{\nu'}(y_i) f_{\mu}(x_i) f_{\nu}(y_i) \right] a_{\mu'\nu'} + 4\pi^2 \delta(\mu^2 + \nu^2) a_{\mu\nu} = \sum_{i=1}^{N_S} z_i f_{\mu}(x_i) f_{\nu}(y_i) \quad (5)$$

The above equations were solved for the coefficients  $a_{\mu\nu}$  by an efficient LU decomposition algorithm [28].

In Figure 2 we plot the intrinsic number density profiles (both opposing and self profiles) obtained by fitting a Fourier function to the ITIM surface site positions for both water and  $\text{CCl}_4$ . In this figure and henceforth when plotting the self profiles, we omit for the sake of clarity the extremely narrow peak corresponding to the first interfacial molecular layer of each phase. Also shown are the global profiles (dashed lines), i.e., the density profiles averaged using a fixed reference frame, and the interfacial site distributions obtained with the ITIM method (dashed-dotted lines). The global profiles show the usual smoothing due to the capillary wave fluctuations of the interface – the organic profile shows only very small evidence of layering, while the water profile rises monotonically from zero to the bulk value, with no layering observed. The intrinsic profiles, on the contrary, reveal the underlying structure of the interfaces in the form of pronounced layering effects.

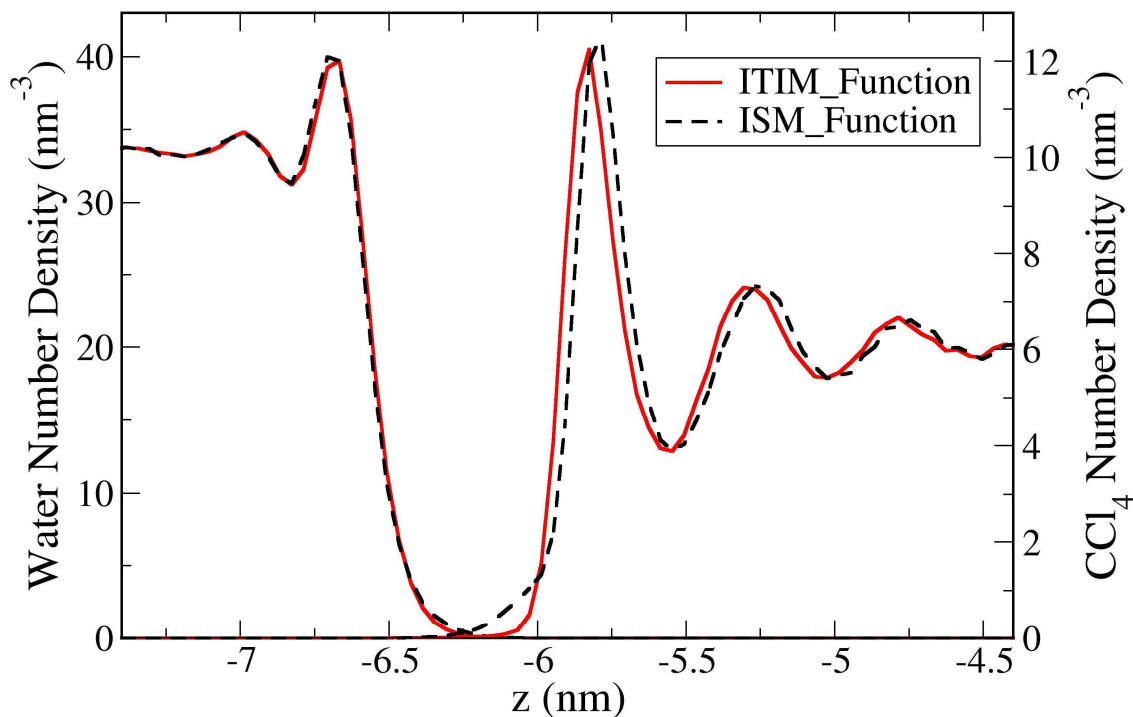


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3 **Figure 2** – Density profiles for water (left curves and left axis) and CCl<sub>4</sub> (right curves and right  
4 axis). The distributions of interfacial molecules (red dashed-dotted lines) were obtained from  
5 the ITIM method with optimal values of  $R_p$ . Intrinsic profiles (full lines) were calculated by  
6 fitting a Fourier function through the positions of the interfacial sites for each phase. The curves  
7 for CCl<sub>4</sub> are shifted by 0.4 nm to the right for clarity.  
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16 It is clear from Figure 2 that this layering is much more dramatic for CCl<sub>4</sub> than for water.  
17 The  $\rho_{WO}$  profile shows a large first peak that corresponds to the interfacial water layer, followed  
18 by a much smaller peak for the second molecular layer beneath the interface. In the  $\rho_{WW}$  profile,  
19 the interfacial layer assumes the form of a very narrow peak (not shown), while the peak for the  
20 second layer becomes more pronounced. In this profile, one can only barely distinguish a small  
21 hump corresponding to a third molecular layer beneath the interface. This means that beyond  
22 the second molecular layer, water molecules are essentially showing a bulk-like structure. The  
23  $\rho_{OW}$  profile, on the other hand, exhibits at least three pronounced peaks. The peaks  
24 corresponding to the second and third layers beneath the CCl<sub>4</sub> interface are enhanced in the  $\rho_{OO}$   
25 profile, and evidence of a fourth layer can even be discerned close to the right edge of the plot.  
26 This different behavior of the water and organic phases has been observed previously for other  
27 liquid-liquid interfaces [9,18]. In the remainder of this paper, the intrinsic profiles shown in  
28 Figure 2 will be used as a reference for comparison with other calculation methods.  
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45 Before we move on, however, it is useful to analyze the effect of different interfacial  
46 site distributions on the resulting intrinsic profiles. In Figure 3 we compare the opposing density  
47 profiles calculated by fitting Fourier functions to the surface site distributions obtained from the  
48 ITIM and from the ISM methods (see our previous paper [12] for details of the calculation  
49 procedures). In other words, we are using the same method to compute the profiles, but we are  
50 starting from two (slightly) different underlying sets of surface sites. As we can see from the  
51 figure, there is a very good agreement between the two sets of profiles, particularly for water,  
52 where the profiles match almost perfectly. The organic profile obtained from the ISM  
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3 distribution is slightly shifted to the right (by about 0.035 nm), relative to the one obtained from  
4 the ITIM distribution, and shows a small tail extending into the water phase. These small  
5 differences are likely due to the somewhat different procedures used to find the set of interfacial  
6 molecules, as discussed in detail in our previous paper [12], and are not deemed significant for  
7 our subsequent analysis.  
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41 **Figure 3** – Opposing intrinsic density profiles for water (left curves and left axis) and  $\text{CCl}_4$   
42 (right curves and right axis) obtained by fitting a Fourier function to surface site distributions  
43 obtained from the ITIM (full red lines) and the ISM (dashed black lines) methods. The curves  
44 for  $\text{CCl}_4$  are shifted by 0.4 nm to the right for clarity.  
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### 50 51 3.2 The Grid-based Intrinsic Profile method

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53 The next method we analyze is based on discretizing the surface of each phase using a  
54 regular square lattice. It is perhaps on the opposite end of the spectrum from the Fourier  
55 function method, in the sense that it is expected to be somewhat less accurate, but much faster  
56 than the latter [12]. In the original GIP method [9,18], the plane parallel to the interface was  
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3 divided into a grid of  $N_G \times N_G$  squares. The optimum grid resolution was found to be  
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5 approximately given by  $N_G \approx L_x / \sigma$ , where  $\sigma$  was the diameter of the largest atomic site in  
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7 each liquid [9,18]. In each of the resulting rectangular prisms of transverse size  $L_x / N_G$ , the  
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9 atomic center closest to the opposite phase was found, and its  $z$  position was used as an estimate  
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11 of  $\zeta(x,y)$  for all other points located inside that prism. Intrinsic profiles were then  
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13 straightforwardly computed from this discretized surface by applying equation (2).  
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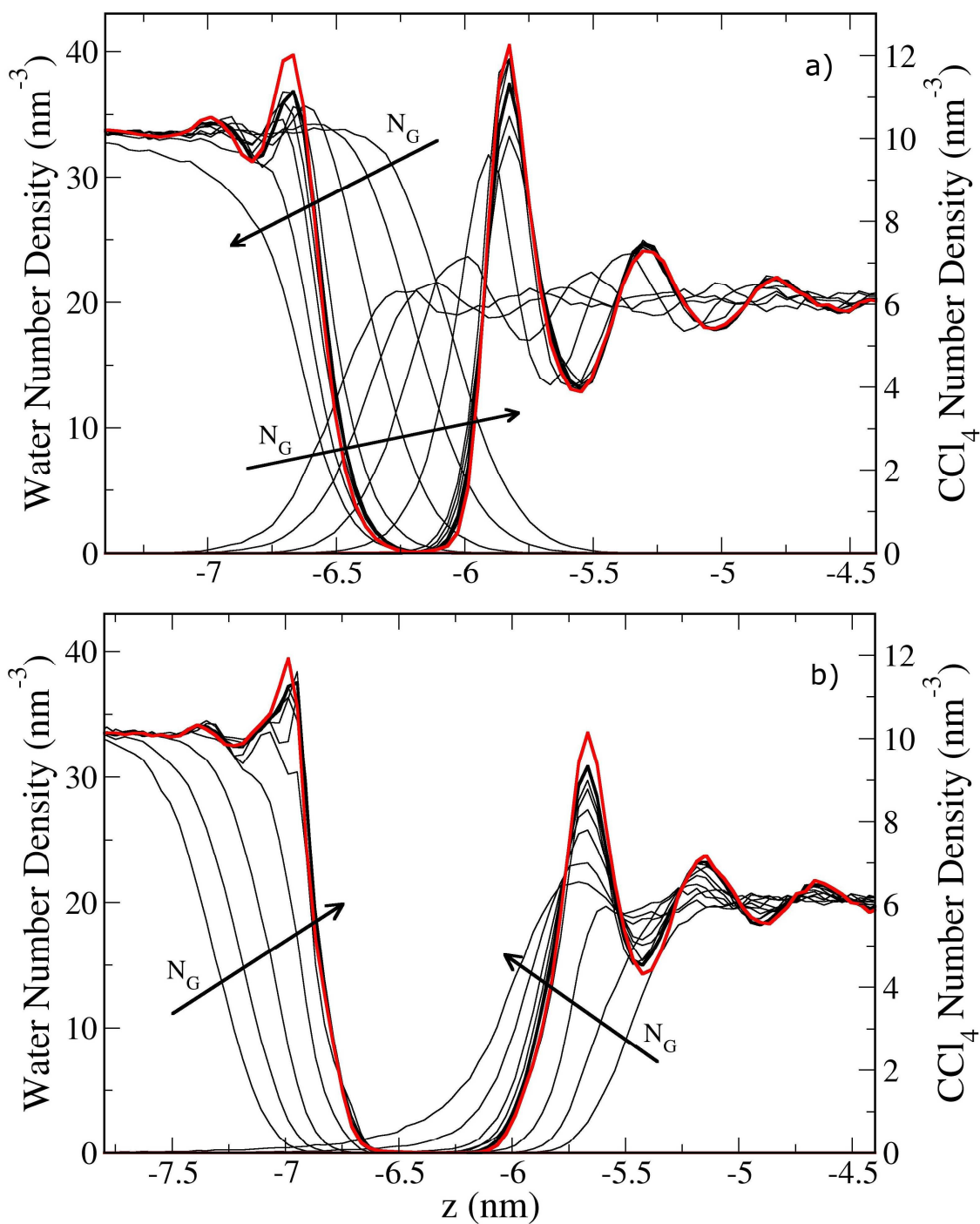
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17 Our first, somewhat naïve, approach was to directly apply the original GIP method to  
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19 the interfacial layer determined with the ITIM method, but unfortunately this led to a complete  
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21 failure. The reason is that the original GIP method is based on a one-to-one correspondence  
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23 between each center of an interfacial molecule and each prism of the grid. When applied  
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25 directly to the ITIM list of surface sites, and depending on the resolution, a given prism may  
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27 contain more than one surface site center or may not contain any surface sites at all. At low  
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29 resolutions (small values of  $N_G$ ), the first situation is much more common than the second,  
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31 which leads to a definition of the interface that is too coarse. As the resolution is increased, the  
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33 first situation practically disappears, but the second one becomes more common – at high  
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35 resolutions, several of the prisms include no molecular centers at all, and the value of  $\zeta(x,y)$  in  
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37 those prisms becomes undefined. Needless to say, the calculated profiles for all but the lowest  
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39 grid resolutions are virtually meaningless.  
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43 A possible solution to circumvent this problem is to carry out two passes over the list of  
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45 surface sites. In the first pass, the original GIP method is applied and values of  $\zeta(x,y)$  are  
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47 attributed to the grid points that contain interfacial molecules. In the second pass, the value of  
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49  $\zeta(x,y)$  at the remaining grid points is interpolated from values at neighboring points determined  
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51 in the first pass. More precisely, a weighted interpolation is performed using the following  
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53 scheme: i) in each direction, the nearest grid point that has an attributed value of  $\zeta(x,y)$  is found;  
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55 ii) the number of grid points ( $n$ ) that separate the central point from each of its four neighbors is  
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57 counted; iii) the value of  $\zeta(x,y)$  for the central point is calculated from:  
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$$\zeta(x, y) = \frac{\sum_{i=1}^4 \frac{\xi_i}{n_i}}{\sum_{i=1}^4 \frac{1}{n_i}}, \quad (6)$$

where the summations are performed over all four directions of the square lattice (positive  $x$ , negative  $x$ , positive  $y$ , and negative  $y$ ). A schematic representation of the surface obtained using this method is depicted in Figure 1b. In this diagram, six of the grid points contain centers of interfacial sites ( $\zeta$  is determined in the first pass), while three of them do not ( $\zeta$  is determined by interpolation in the second pass).

The resulting profiles obtained with the modified grid method are shown in Figure 4 for increasing values of the grid resolution. The performance of the method is a trade-off between two effects – at low resolution, the grid is simply too coarse to provide an accurate description of the surface, while if the resolution is too high, the number of values of  $\zeta(x,y)$  that are not defined in the first pass is too large and the error of the interpolation procedure becomes pronounced. As a consequence, an optimal grid resolution, providing the best possible description of the surface, can be determined. For this system, the optimal values of  $N_G$  are 14 for the  $\text{CCl}_4$  surface and 40 for the water surface (thick black lines in Figure 4), calibrated to provide the best possible agreement with the profiles obtained from the Fourier function method. As we can see, using these values the method yields a very good approximation of both the opposing and self profiles.



**Figure 4** – Opposing (a) and self (b) intrinsic density profiles for water (left curves and left axis) and  $\text{CCl}_4$  (right curves and right axis) obtained by applying the modified grid method with increasing values of  $N_G$  – 1, 2, 4, 8, 14, 20, 30, 40, 60, and 80 (directions of increasing  $N_G$  are shown by arrows). The thick black lines are profiles corresponding to the optimal resolution (see text). Also shown are the corresponding profiles calculated from the Fourier function

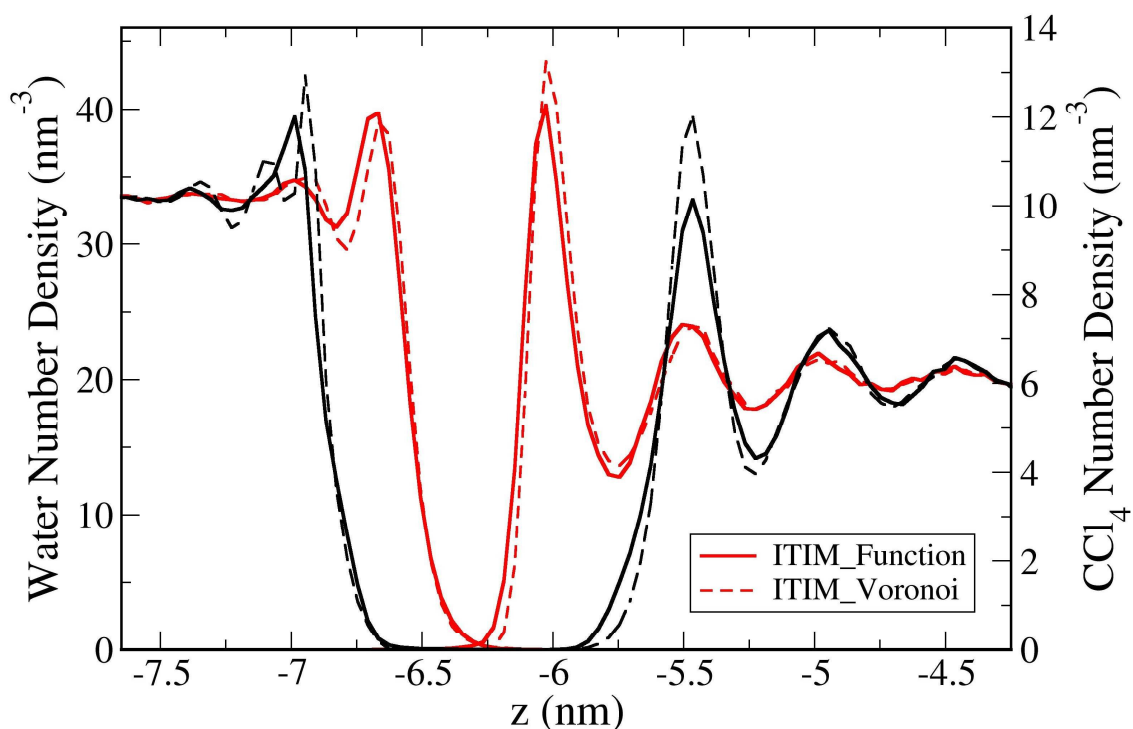
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3 method (thick red lines). In panel a), the curves for  $\text{CCl}_4$  are shifted by 0.4 nm to the right for  
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5 clarity.  
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### 8 9 10 3.3 The Voronoi tessellation method

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12 As we have seen in the previous section, a straightforward application of the original  
13 GIP method to the set of interfacial molecules failed because some grid squares did not contain  
14 any atomic centers, and this led us to propose the modifications described above. However, a  
15 different approach is possible that avoids this problem altogether – applying a Voronoi  
16 tessellation to the surface layer. The Voronoi tessellation method was, to our knowledge, first  
17 applied by Pandit et al. [10] to water/lipid bilayer interfaces, where the interfacial sites were  
18 considered to be the phosphorous atoms of the lipid molecule. It was later adapted by  
19 Chowdhary and Ladanyi [11] to several water/hydrocarbon interfaces, as part of their SLI  
20 method for identifying surface sites and computing intrinsic profiles.  
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31 In short, the algorithm proceeds as follows: i) the coordinates of all the surface sites are  
32 projected onto the  $(x,y)$  plane; ii) this plane is then divided into a set of Voronoi polygons (or  
33 Voronoi simplices), each of which defines the region of the plane that is closest to each of the  
34 surface sites; iii) the value of  $\zeta(x,y)$  at all points that fall inside a given Voronoi simplex is  
35 approximated by the  $z$  coordinate of the site located at the center of that simplex. A schematic  
36 diagram of this method is shown in Figure 1c. Because there is a one-to-one correspondence  
37 between each surface site and each Voronoi polygon,  $\zeta(x,y)$  is defined in the entire plane, and  
38 the problem observed above for the GIP method disappears.  
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**Figure 5** – Opposing (red lines) and self (black lines) intrinsic density profiles for water (left curves and left axis) and  $\text{CCl}_4$  (right curves and right axis). Solid lines are profiles obtained with the Fourier function method, while dashed lines are profiles obtained with the Voronoi tessellation method. The curves for  $\text{CCl}_4$  are shifted by 0.2 nm to the right for clarity.

In Figure 5, we compare the intrinsic density profiles calculated with the Voronoi method to those obtained in the reference case (i.e., using a continuous Fourier function to approximate the surface). The Voronoi method yields a good estimate of the opposing profiles, but is not so successful in describing the self profiles. For the  $\rho_{ww}$  profile, in particular, an unphysical double peak appears in the second molecular layer beneath the surface, which is most likely an artifact induced by the discrete approximation of the surface function  $\zeta(x,y)$ .

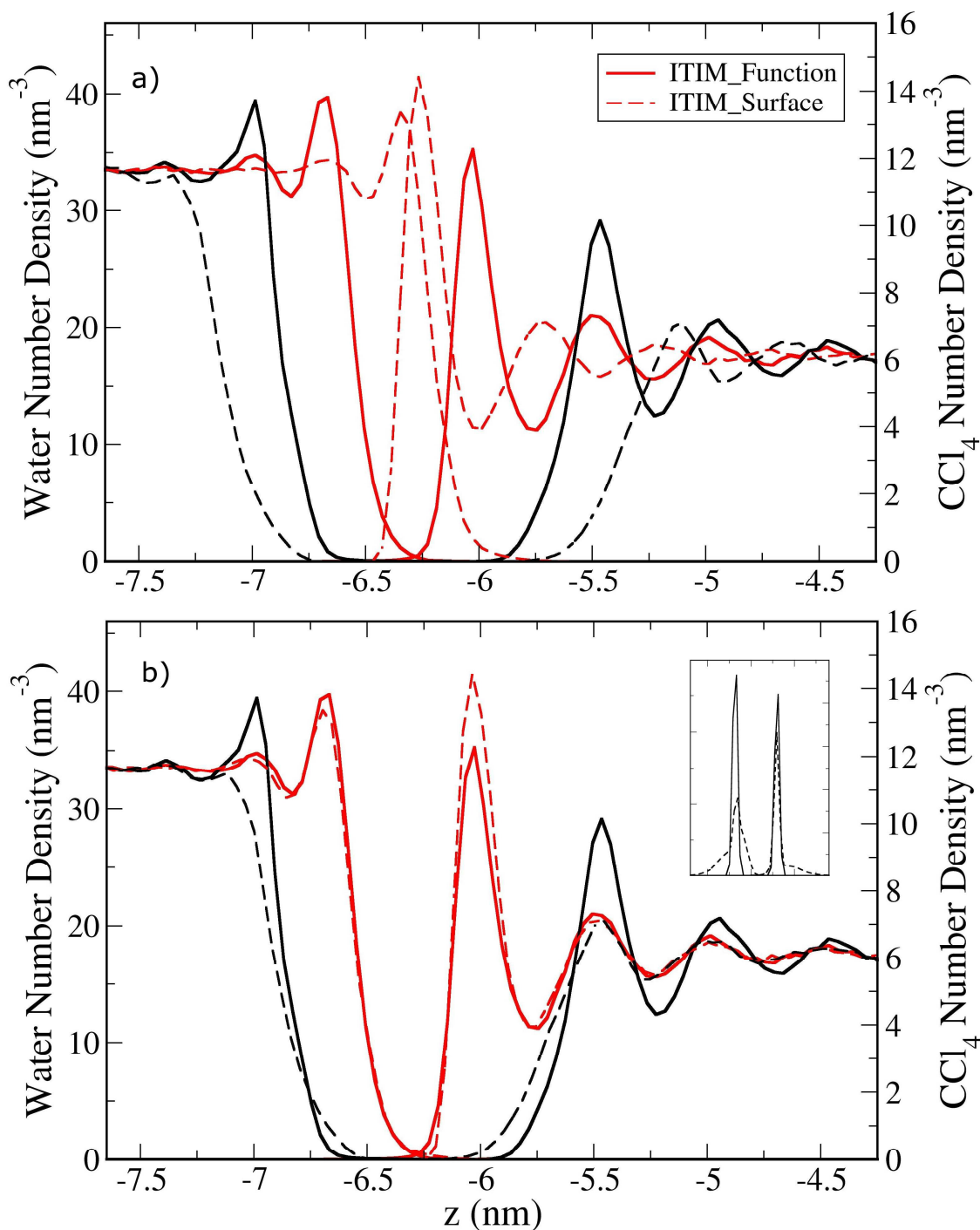
### 3.4 The “covering surface” method

Our previous comparison of methods to identify the true set of interfacial molecules [12] has shown that the ITIM method yields an accurate description of the surface layers with minimal computational effort. However, one of the drawbacks of this method is that it does not

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3 provide a prescription to calculate intrinsic profiles once the surface sites are identified. In this  
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5 section, we explore the possibility of taking advantage of the construction of the ITIM  
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7 procedure [19,20] to develop a method for computing intrinsic density profiles. We have named  
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9 this the “covering surface” method, for reasons that will become apparent soon.  
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12 In the ITIM method, a grid of test lines that run perpendicularly to the interface is  
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14 constructed, and a probe sphere of radius  $R_p$  is run along each of the test lines. The probe is  
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16 stopped as soon as it collides with one of the atomic sites of the phase it is probing, and that site  
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18 is labeled as interfacial. With an appropriate choice of  $R_p$  [12], one is able to obtain a list of  
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20 Cartesian coordinates of all surface sites, as well as a list of positions of the probe spheres after  
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22 they are stopped. Both these sets of points are shown in the diagram of Figure 1d.  
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25 In all the previous sections, we have used the coordinates of the actual surface sites as a  
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27 basis to compute the intrinsic density profiles. A major difficulty associated with this approach  
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29 is that the coordinates of the surface sites do not lie on a regular grid, which makes it harder to  
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31 approximate  $\zeta(x,y)$  using a discrete function (see, e.g., the discussion in section 3.2). However,  
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33 the coordinates of the probe spheres *do* lie on a regular grid. The idea behind the covering  
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35 surface method is to take advantage of this and use the set of probe sphere positions as a basis  
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37 for the calculation of the intrinsic profiles (see Figure 1d) instead of the positions of the actual  
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39 surface sites. The value of  $\zeta(x,y)$  for each square of the grid is taken as the  $z$  coordinate of the  
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41 stopped probe sphere corresponding to that position of the grid. Calculation of the profiles using  
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43 this procedure then becomes as efficient as in the original GIP method – it is simply a matter of  
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45 finding which molecules lie inside each square of the grid. The drawback, of course, is that we  
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47 are no longer calculating the profile relative to the center of the surface sites, but to the center of  
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49 a surface obtained by covering the surface sites with a layer of regularly arranged overlapping  
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51 spheres – hence the name “covering surface”.  
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**Figure 6** – Opposing (red lines) and self (black lines) intrinsic density profiles for water (left curves and left axis) and  $\text{CCl}_4$  (right curves and right axis). Solid lines are profiles obtained with the Fourier function method, while dashed lines are profiles obtained with the covering surface method. The curves for  $\text{CCl}_4$  are shifted by 0.2 nm to the right for clarity. In panel b), the profiles obtained with the covering surface method are additionally shifted along the  $z$

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3 coordinate to yield the best possible agreement with the reference profiles (see text for details).  
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5 The inset shows the self profiles of the interfacial site distributions obtained with both methods.  
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10 Results obtained using this method are shown in Figure 6a. It is immediately apparent  
11 that the profiles are displaced along the  $z$  direction, relative to the profiles obtained with the  
12 Fourier function method. This is to be expected, because we are now calculating the profiles  
13 using a reference surface that does not go through the surface sites themselves (see full black  
14 line in Figure 1d). More precisely, profiles calculated relative to the  $\text{CCl}_4$  surface ( $\rho_{wO}$  and  $\rho_{OO}$ )  
15 are displaced to the right (positive  $z$ ) because the reference surface moves to the left, and vice-  
16 versa for profiles relative to the water surface ( $\rho_{OW}$  and  $\rho_{WW}$ ). A possible way to correct this  
17 effect is to shift back the function  $\zeta(x,y)$  in the  $z$  direction by a constant value  $\delta$  (see red dotted  
18 line in Figure 1d) so that it passes close to the centers of the surface sites. If we assume that  
19 every probe sphere hits a surface site at an angle of  $180^\circ$  (i.e., that each grid line passes through  
20 the center of a surface site), then the value of  $\delta$  will be precisely the sum of  $R_p$  and the collision  
21 radius of the surface site. In reality, however, the probe spheres will hit the surface sites at  
22 angles that range between  $180$  and  $90^\circ$ , which means that  $\delta$  will be somewhat lower than that  
23 “ideal” value. We have adjusted the value of  $\delta$  for each surface so that the position of the first  
24 peaks of the  $\rho_{wO}$  and  $\rho_{OW}$  profiles obtained with the covering surface method matched those of  
25 the corresponding profiles calculated with the Fourier function. The optimal values were  $\delta_O = -$   
26  $0.35$  nm and  $\delta_W = +0.23$  nm. For both phases, this turns out to be precisely 82% of the  
27 maximum value described above (i.e., the sum of  $R_p$  and the collision radius of the surface site).  
28 The agreement may be fortuitous, but nevertheless lends further consistency to the ITIM  
29 method.  
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54 The intrinsic profiles shifted by the above values of  $\delta$  are plotted in Figure 6b. There is  
55 very good agreement with the Fourier function results for opposing profiles (particularly for the  
56  $\rho_{wO}$  profile), but poor agreement for the self profiles. This can be understood by thinking about  
57 the construction of the covering surface. Because we are using a probe sphere with a finite  
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3 radius, the covering surface will necessarily be smoother than the actual surface going through  
4 the centers of the surface sites. In other words, we are only partially removing the thermal  
5 fluctuations of the interface position. As a consequence, even if we shift back the covering  
6 surface, several of the surface sites will be located at a certain distance from the surface, mostly  
7 on the bulk side (notice, for example, the third and sixth surface sites counting from left to right  
8 in the diagram of Figure 1d). Therefore, the first peak of the self profiles, corresponding to the  
9 density of the interfacial layer relative to itself, is no longer a well-defined narrow peak, but  
10 instead shows long tails on both sides (see inset in Figure 6b). This causes an artificial  
11 smoothing of the intrinsic profiles, which is particularly noticeable in the self profiles. The main  
12 conclusion of this analysis is that intrinsic profiles should be calculated relative to a surface  
13 function that passes as close as possible to the centers of the surface sites themselves, thus  
14 completely removing all thermal fluctuations of the interface. Because it does not satisfy this  
15 requirement, the covering surface method is inadequate for the calculation of intrinsic profiles.  
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### 33 3.5 The triangular interpolation method

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35 The last method we consider is an entirely new approach for constructing a  
36 mathematical surface  $\zeta(x,y)$  that runs through the centers of all the surface sites, based on the  
37 idea of triangular interpolation on a plane. Triangular interpolation is the equivalent of linear  
38 interpolation extended to bivariate functions (see diagram of Figure 1e). To compute the value  
39 of  $\zeta$  at a given point I in the  $(x,y)$  plane, the algorithm works as follows:  
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- 46 1. Project the coordinates of all the surface sites onto the  $(x,y)$  plane;
- 47 2. Sort the surface sites by increasing distance of their  $(x,y)$  projections to point I;
- 48 3. Build a triangle connecting the three surface sites whose projections lie closest to point I,  
49 i.e., the first three sites on the above list (we shall call these A, B and C, in order of  
50 proximity to I);  
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- 53 4. Check if point I is enclosed by the triangle thus formed. This is verified if the following  
54 condition is met:  
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$$A_{ABC} = A_{ABI} + A_{AIC} + A_{IBC}, \quad (7)$$

where  $A_{IJK}$  is the area of the triangle formed by points I, J and K;

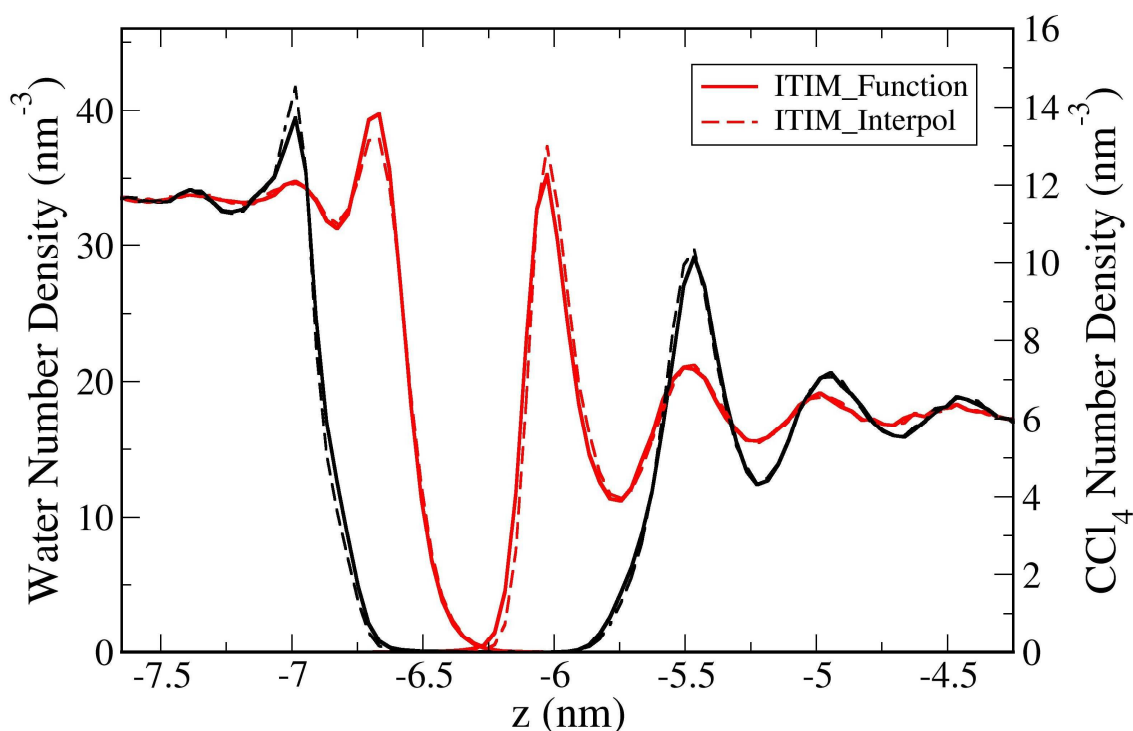
5. If equation (7) is not met, go back to step 3, but replace point C by the fourth closest surface site to I, and so on, until condition (7) is met;
6. Apply the triangular interpolation formula, equation (8), to estimate  $\zeta(x,y)$  at point I:

$$\begin{aligned} \zeta_I = z_A & \frac{(x_B - x_I)(y_C - y_B) - (y_B - y_I)(x_C - x_B)}{(x_B - x_A)(y_C - y_B) - (y_B - y_A)(x_C - x_B)} + z_B \frac{(x_C - x_I)(y_A - y_C) - (y_C - y_I)(x_A - x_C)}{(x_B - x_A)(y_C - y_B) - (y_B - y_A)(x_C - x_B)} \\ & + z_C \frac{(x_A - x_I)(y_B - y_A) - (y_A - y_I)(x_B - x_A)}{(x_B - x_A)(y_C - y_B) - (y_B - y_A)(x_C - x_B)} \end{aligned} \quad (8)$$

where  $x_J$ ,  $y_J$ , and  $z_J$  are the Cartesian coordinates of point J.

In a small percentage of cases, condition (7) is not satisfied even after looping over the entire list of surface sites built in step 2. This happens, for example, when the angle  $\angle AIB$  is very close to zero (in such a case it is very difficult to find a third point that satisfies equation (7)). In such cases, we simply take  $\zeta(x,y) = z_A$  at that point I. This simplification was only necessary in about 1% of the cases. We are currently working on a more elegant way to deal with these extreme cases, but for the time being this simplified approach has been found to be quite effective.

In Figure 7 we compare the results obtained using the triangular interpolation method with the intrinsic profiles calculated with the Fourier function. It is clear that the interpolation method provides an excellent approximation of all profiles. With this method, we are essentially performing a local approximation of the underlying surface in the vicinity of a given point by a tilted plane. As we will see in the next section, this turns out to yield very accurate profiles at a fraction of the computational cost of fitting a Fourier function that passes through all of the surface sites.

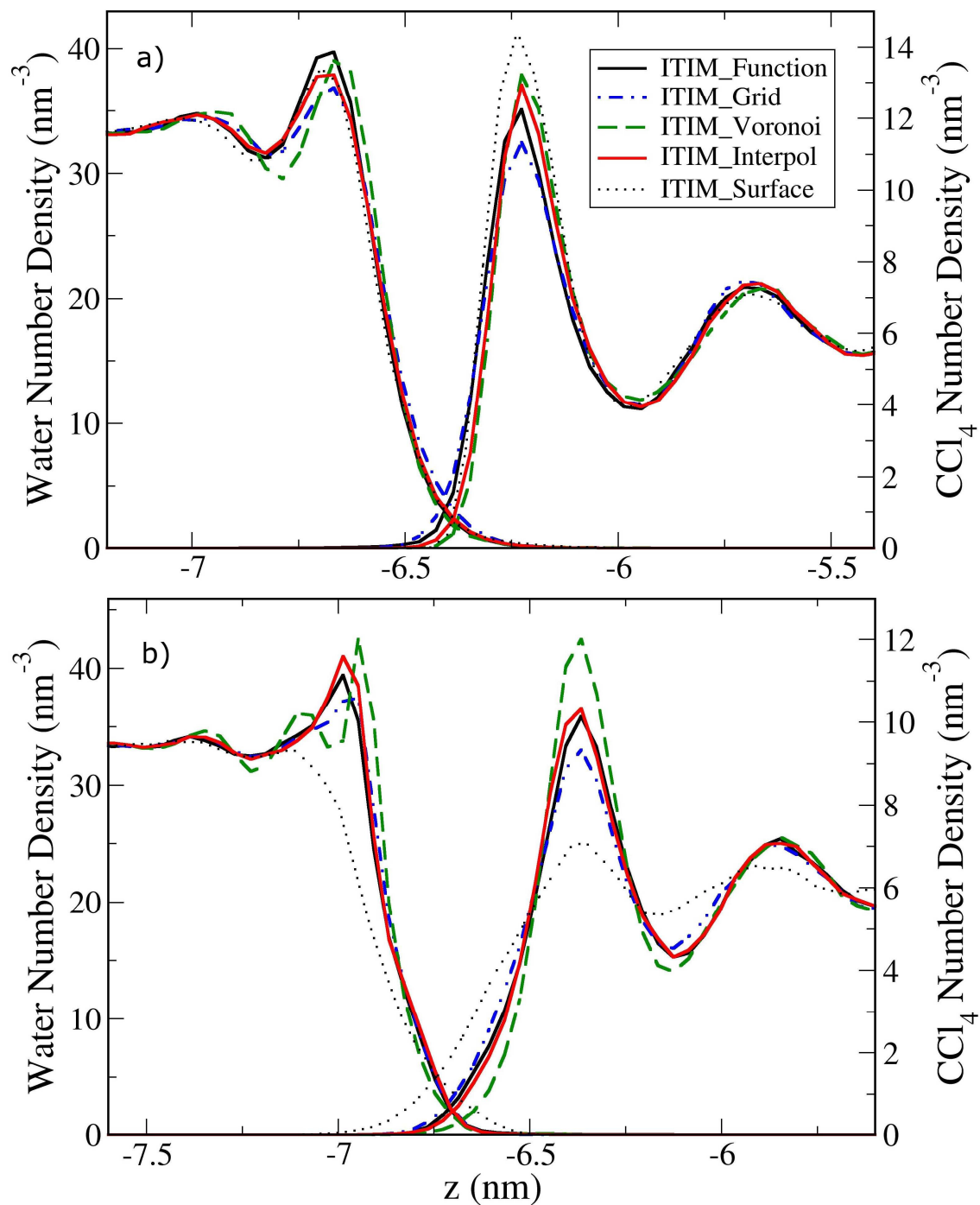


**Figure 7** – Opposing (red lines) and self (black lines) intrinsic density profiles for water (left curves and left axis) and  $\text{CCl}_4$  (right curves and right axis). Solid lines are profiles obtained with the Fourier function method, while dashed lines are profiles obtained with the triangular interpolation method. The curves for  $\text{CCl}_4$  are shifted by 0.2 nm to the right for clarity.

### 3.6 Comparison between all methods.

In this final section, we compare all the methods described above in terms of their accuracy and speed of computation. Figure 8 shows all the intrinsic profiles obtained with the five different methods. In qualitative terms, all methods provide reasonable estimates of the opposing profiles (Figure 8a), with the Voronoi tessellation faring slightly worse than the rest for the  $\rho_{wo}$  profile (the first peak is somewhat distorted) and the covering surface method yielding the worst results for the  $\rho_{ow}$  profile (the first peak is too high). The differences between the methods become more evident when we look at the self profiles (Figure 8b). In this case, only the modified GIP method and the triangular interpolation are capable of capturing the correct qualitative shape of the profiles. The Voronoi method generates profiles with excessive structure, particularly for the  $\rho_{ww}$  profile where the first peak becomes split into two, while the

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3 covering surface method produces profiles that are far too smooth (the first peak of the  $\rho_{ww}$   
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5 profile practically disappears). Overall, the best qualitative results are obtained with the  
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7 triangular interpolation.  
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**Figure 8** – Opposing (a) and self (b) intrinsic density profiles for water (left curves and left axis) and CCl<sub>4</sub> (right curves and right axis) obtained by applying all the different methods



considered in this paper. In panel b), the curves for  $\text{CCl}_4$  are shifted by 0.7 nm to the left for clarity.

We have tried to quantify the precision of each method by computing the root mean square error of each profile relative to the corresponding reference profile (obtained with the Fourier function). For each method, the total relative error ( $\varepsilon_{JK}$ ) for the intrinsic density profile of phase  $J$  relative to the surface of phase  $K$  was calculated from:

$$\varepsilon_{JK} = \frac{\sqrt{\sum_i (\rho_{JK,i}^{\text{Ref}} - \rho_{JK,i})^2}}{\rho_J^{\text{Bulk}}}, \quad (9)$$

where the superscript *Ref* refers to the reference density profile and the superscript *Bulk* refers to the average bulk density of the phase. The summation is carried out over all the bins used in the calculation of the density profiles. The estimated errors for the different methods are shown in Table 1. In agreement with our qualitative analysis, the best performance was achieved with the triangular interpolation, followed closely by the modified GIP method. The covering surface method suffers from the largest errors, particularly for the self profiles.

**Table 1** – Comparison of the precision and computational efficiency of the different methods for calculating intrinsic profiles.

Method	$\varepsilon_{WO}$	$\varepsilon_{OW}$	$\varepsilon_{WW}$	$\varepsilon_{OO}$	Time <sup>a</sup> (s)
Function	--	--	--	--	68.37
GIP	0.0392	0.0633	0.0324	0.0667	0.768
Voronoi	0.0505	0.1433	0.0927	0.1333	0.777
Surface	0.0264	0.1522	0.1361	0.2200	0.759
Interpolation	0.0205	0.0987	0.0239	0.0456	1.316

<sup>a</sup> – Time taken to calculate all four intrinsic profiles in a single configuration.

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5 Also shown in Table 1 are the computational times spent on calculating the intrinsic  
6 profiles for a single molecular configuration. As expected, the Fourier function method is  
7 slower than all the other methods by almost two orders of magnitude, which is due to the  
8 demanding process of solving equation (5) to obtain the Fourier coefficients. In our previous  
9 paper [12], this was shown to be the main reason for the slow performance of the ISM method  
10 relative to the other algorithms for identifying the true set of surface sites. Therefore, although  
11 approximating  $\zeta(x,y)$  by a continuous analytical function that passes through all surface sites is  
12 the most accurate and physically realistic approach [8,13], the excessive computational  
13 requirements mean that its routine application in the intrinsic analysis of fluid interfaces should  
14 be quite difficult. The other four methods considered here show very similar performances in  
15 terms of computer time, with the triangular interpolation being slightly slower than the other  
16 three (by a factor of about 1.7). However, the excellent performance of this method in  
17 reproducing the intrinsic density profiles, both qualitatively and quantitatively, more than make  
18 up for the slightly larger computational requirements. The modified GIP method is also a good  
19 possibility, but has the disadvantage of requiring the tuning of the grid resolution.  
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#### 40 **4. Conclusions**

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42 In this paper, we have concluded our detailed comparison of methods to perform  
43 intrinsic analyses of fluid interfaces, by focusing on procedures to calculate intrinsic density  
44 profiles from knowledge of a surface site distribution. Two of the methods studied – the Fourier  
45 function [8] and the Voronoi tessellation [10,11] – were previously developed by other authors,  
46 two other methods – the covering surface and the triangular interpolation – are newly proposed  
47 algorithms, and one of them – the modified GIP method – is an improvement over an existing  
48 procedure [9]. One conclusion of our study is that the reference surface from which intrinsic  
49 profiles are calculated should pass as close as possible through the actual positions of the  
50 surface sites. Therefore, the covering surface method, which is based on constructing a  
51 reference surface from the positions of a regular array of probe spheres that are in contact with  
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3 all surface sites, was found to yield inaccurate results, particularly for the self profiles. Both the  
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5 Voronoi tessellation and the GIP method are based on a discrete representation of the reference  
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7 surface in terms of a collection of horizontal polygons – in the former they are the Voronoi  
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9 simplices, while in the latter they are squares of uniform size. The Voronoi tessellation has the  
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11 advantage of providing a simple and unambiguous method to define the surface at every point  
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13 of the  $(x,y)$  plane. Unfortunately, the discretization level seems to be too coarse, which causes  
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15 the intrinsic profiles to display some spurious structures. The GIP method required a  
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17 modification to ensure that the surface function was properly defined at every point. This  
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19 modified GIP method is extremely fast and yields good results when an optimal grid resolution  
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21 is employed. The disadvantage is that this optimal resolution is not known *a priori* and depends  
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23 on the nature of the phases being probed, making its application to a wide range of systems  
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25 more difficult. The Fourier function method is a natural choice for the surface function, but  
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27 suffers from large computational requirements. Of all the methods examined, the new triangular  
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29 interpolation seems to be the ideal approach, since it combines excellent accuracy with speed of  
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31 computation. The success of this method lies in describing the surface by a collection of tilted  
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33 triangles, thus providing a very good local approximation of a continuous function at a fraction  
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35 of the computational cost.  
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40 By taking our two papers together, we are in a position to propose the best combination  
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42 of methods to perform intrinsic analyses of fluid interfaces. Based on our critical comparisons,  
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44 we propose using first the ITIM method for identifying the true set of interfacial sites [12],  
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46 followed by the triangular interpolation method to calculate intrinsic profiles. This  
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48 combination provides an accurate description of the underlying structure of fluid interfaces with  
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50 relatively low computational expense, and is generally applicable to both liquid-liquid and  
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52 vapor-liquid interfaces involving complex molecular species. Although we have focused only  
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54 on intrinsic density profiles, the approach is applicable in principle to intrinsic profiles of any  
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56 other structural or dynamical property. Application of these methods to interfaces that are not  
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58 flat (e.g., the surfaces of micellar aggregates) should require some modifications, but is also  
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60 possible in principle. Future work will be devoted to this topic. We believe the present work

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3 will contribute to a widespread application of intrinsic analysis methods to systems that involve  
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5 fluid interfaces.  
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16 PTDC/EQU-FTT/104195/2008.  
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